

SPDR GOLD TRUST
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July 11, 2018

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July 11, 2018

SPDR® ETF Options Report

INVESTMENT
PROFESSIONAL USE ONLY

June 2018

20 Day Average						Total	Total Open
ETF							
Ticker	Name	Volume	Option Volume	Volume	Option Volume	Interest (Call)	Interest (Put)
SPY	SPDR S&P 500						
	ETF Trust	76,940,680	2,445,597	1,030,514	1,415,083	7,417,808	12,043,630
XLF	Financial Select						
	Sector SPDR Fund	61,041,876	173,432	101,618	71,814	2,246,714	1,624,076
XOP	SPDR S&P Oil &						
	Gas Exploration &						
	Production ETF	16,975,880	98,967	45,823	53,144	622,811	1,328,076
XLU	Utilities Select						
	Sector SPDR Fund	16,910,228	39,900	17,985	21,915	140,655	321,025
XLE	Energy Select						
	Sector SPDR Fund	14,526,123	51,252	31,067	20,186	427,065	466,124
XLP	Consumer Staples						
	Select Sector SPDR						
	Fund	14,164,380	27,161	18,899	8,262	184,977	189,344
XLK	Technology Select						
	Sector SPDR Fund	13,448,645	20,013	9,244	10,770	158,547	246,315
XLI	Industrial Select						
	Sector SPDR Fund	12,061,816	37,596	11,002	26,594	177,055	399,117
JNK	SPDR Bloomberg						
	Barclays High						
	Yield Bond ETF	11,155,841	655	148	508	15,927	88,478
XLV	Health Care Select						
	Sector SPDR Fund	7,583,561	10,615	7,431	3,184	82,824	102,236
GLD®	SPDR Gold Shares	6,760,726	118,809	84,400	34,409	1,909,176	536,064
KRE	SPDR S&P						
	Regional Banking						
	ETF	5,753,754	32,808	12,749	20,060	411,387	268,124
XLB		5,737,860	5,686	2,690	2,996	53,098	62,093

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	Materials Select Sector SPDR Fund						
XRT	SPDR S&P Retail ETF	5,592,588	24,093	5,664	18,429	67,294	212,616
XLV	Consumer Discretionary Select Sector SPDR Fund	5,565,349	7,466	4,382	3,084	57,166	75,002
DIA	SPDR Dow Jones Industrial Average ETF Trust	4,960,978	64,437	34,690	29,747	351,245	215,386
XBI	SPDR S&P Biotech ETF	4,766,480	37,774	17,356	20,419	185,324	319,060
FEZ	SPDR EURO STOXX 50 ETF	3,702,608	17,501	2,872	14,630	93,545	343,700
XHB	SPDR S&P Homebuilders ETF	3,229,635	9,030	4,834	4,197	56,969	51,081
XLRE	Real Estate Select Sector SPDR Fund	2,987,669	233	68	165	1,987	4,231
XME	SPDR S&P Metals & Mining ETF	2,208,029	3,685	2,049	1,636	43,784	80,685
KBE	SPDR S&P Bank ETF	1,806,035	2,755	428	2,328	21,588	57,006
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	1,307,075	1	1		21	183
MDY	SPDR S&P MidCap 400 ETF Trust	1,000,616	1,321	914	408	15,788	14,038
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	935,999	60	45	16	732	475
XES	SPDR S&P Oil & Gas Equipment & Services ETF	890,492	157	132	25	2,607	733
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	859,602	36	1	35	134	883
SPTM	SPDR Portfolio Total Stock Market ETF	809,029	1	1	1	2	10

Source: Bloomberg as of 06/30/2018.

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Ticker	Name	20 Day Average		20 Day Average		20 Day Average		20 Day Average		Total Open Interest (Call)	Total Open Interest (Put)
		Total	Option Volume	Total	Option Volume	Total	Option Volume	Total	Option Volume		
RWO	SPDR Dow Jones Global Real Estate ETF	692,449	1	1	1	1	24	11			
SPDW	SPDR Portfolio Developed World ex-US ETF	686,740	1	1	1	81	10				
SPLG	SPDR Portfolio Large Cap ETF	570,280				1	10				
SPYG	SPDR Portfolio S&P 500 Growth ETF	519,098	21	15	6	267	131				
RWX	SPDR Dow Jones International Real Estate ETF	449,621	2	1	2	63	46				
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	400,399	2	1	1	74	88				
KIE	SPDR S&P Insurance ETF	368,321	59	18	42	360	576				
SDY	SPDR S&P Dividend ETF	332,546	42	26	16	1,066	693				
DWX	SPDR S&P International Dividend ETF	329,834	1	1	1	32	7				
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	294,473				4					
SPYV	SPDR Portfolio S&P 500 Value ETF	263,126	8	6	2	112	31				
CWI	SPDR MSCI ACWI ex-US ETF	186,819				1					
GNR	SPDR S&P Global Natural Resources ETF	170,776	62	62	1	3,942	157				
RWR	SPDR Dow Jones REIT ETF	162,541	16	14	3	336	226				
XAR	SPDR S&P Aerospace & Defense ETF	120,533	13	9	5	429	214				
XSD	SPDR S&P Semiconductor ETF	109,661	9	2	8	55	123				
EDIV	SPDR S&P Emerging Markets Dividend ETF	95,337	2	1	1	37	33				
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	68,431	2	1	2	60	49				
XPH	SPDR S&P Pharmaceuticals ETF	64,006	10	2	9	70	350				
GWX	SPDR S&P International Small Cap ETF	59,452	1	1			3				
GXC	SPDR S&P China ETF	52,298	11	4	7	81	233				

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EWX	SPDR S&P Emerging Markets SmallCap ETF	45,039	6	3	3	46	39
NANR	SPDR S&P North American Natural Resources ETF	19,418					11
GMF	SPDR S&P Emerging Asia Pacific ETF	16,703	8	8	1	71	53
KCE	SPDR S&P Capital Markets ETF	11,267	3	2	1	153	124
XLC	Communication Services Select Sector SPDR Fund	N/A	26	13	13	219	232

Source: Bloomberg as of 06/30/2018.

Prior to 10/16/2017, the SPDR Portfolio Total Stock Market ETF (SPTM) was known as the SPDR Russell 3000® ETF (THRK), the SPDR Portfolio Large Cap ETF (SPLG) was known as the SPDR Russell 1000® ETF (ONEK), the SPDR Portfolio Mid Cap ETF (SPMD) was known as the SPDR S&P 1000® ETF (SMD), the SPDR Portfolio Small Cap ETF (SPSM) was known as the SPDR Russell 2000® ETF (TWOK), the SPDR Portfolio S&P 500 Growth ETF (SPYG) was known as the SPDR S&P 500 Growth ETF (SPYG), the SPDR Portfolio S&P 500 Value ETF (SPYV) was known as the SPDR S&P 500 Value ETF (SPYV), the SPDR Portfolio S&P 500 High Dividend ETF (SPYD) was known as the SPDR S&P 500 High Dividend ETF (SPYD), the SPDR Portfolio Developed World ex-US ETF (SPDW) was known as the SPDR S&P World ex-US ETF (GWL), the SPDR Portfolio Emerging Markets ETF (SPEM) was known as the SPDR S&P Emerging Markets ETF (GMM), the SPDR Portfolio Aggregate Bond ETF (SPAB) was known as the SPDR Bloomberg Barclays Aggregate Bond ETF (BNDS), the SPDR Portfolio Short Term Corporate Bond ETF (SPSB) was known as the SPDR Bloomberg Barclays Short Term Corporate Bond ETF (SCPB), the SPDR Portfolio Intermediate Term Corporate Bond ETF (SPIB) was known as the SPDR Bloomberg Barclays Intermediate Term Corporate Bond ETF (ITR), the SPDR Portfolio Long Term Corporate Bond ETF (SPLB) was known as the SPDR Bloomberg Barclays Long Term Corporate Bond ETF (LWC), the SPDR Portfolio Short Term Treasury ETF (SPTS) was known as the SPDR Bloomberg Barclays Short Term Treasury ETF (SST), and the SPDR Portfolio Long Term Treasury ETF (SPTL) was known as the SPDR Bloomberg Barclays Long Term Treasury ETF (TLO).

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ETFs trade like stocks, are subject to investment risk, fluctuate in market value and may trade at prices above or below the ETFs' net asset value. Brokerage commissions and ETF expenses will reduce returns.

Because of their narrow focus, sector funds tend to be more volatile than funds that diversify across many sectors and companies.

Select Sector SPDR Funds bear a higher level of risk than more broadly diversified funds. All ETFs are subject to risk, including the possible loss of principal. Sector ETFs products are also subject to sector risk and non-diversification risk, which generally results in greater price fluctuations than the overall market.

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Shares of each Fund trade like stocks, are subject to investment risk and will fluctuate in market value.

The values of GLD shares and GLDM shares relate directly to the value of the gold held by each Fund (less its expenses), respectively. Fluctuations in the price of gold could materially and adversely affect an investment in the shares. The price received upon the sale of the shares, which trade at market price, may be more or less than the value of the gold represented by them.

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